Board of Governors of the Federal Reserve System
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Office of the Comptroller of the Currency
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1

Federal Financial Institutions Examination Council

- DRAFT -

Report of Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks—FFIEC 002

Report at the close of business ~~September 30, 2010~~ March 31, 2011 (20100930) (20110331)
(RCON 9999)

This report is required by law 12 U.S.C. §3105(c)(2); 12 U.S.C. §1817(a); and 12 U.S.C. §3102(b).

Please read carefully "Instructions for Preparation of the Report of Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks"

Please indicate legal status: ☐ Branch ☐ Agency

Indicate FDIC insurance status: ☐ Insured ☐ Uninsured

Indicate the number of branches or agencies included in this report: _____ (RCON 9395)

Legal Title(s) and Address(es) of Branch(es) or Agency(ies) included in this report:

Legal Title

Street Address

City County

State Zip Code

Legal Title

Street Address

City County

State Zip Code

Legal Title

Street Address

City County

State Zip Code

Legal Title of Foreign Bank Parent

City County

NOTE: This report must be signed by the Chief Financial Officer (CFO) (or by the individual performing an equivalent function) and attested by the senior executive officer.

I, the undersigned CFO (or equivalent) of the branch or agency specified do hereby declare that this Report of Assets and Liabilities (including the supporting schedules and supplement) has been prepared in conformance with the instructions issued by the Federal Financial Institutions Examination Council and is true to the best of my knowledge and belief.

Signature of Chief Financial Officer (or Equivalent)

I, _____
Name of Senior Executive Officer

Title of Senior Executive Officer

attest the correctness of this Report of Assets and Liabilities (including the supporting schedules and supplement) and declare that it has been examined by us, and to the best of our knowledge and belief, has been prepared in conformance with the instructions issued by the Federal Financial Institutions Examination Council and is true and correct.

Signature of Senior Executive Officer

Public reporting burden associated with the FFIEC 002 is estimated to average 25.02 hours per response including time to gather and maintain data in the required form and to review instructions and complete the information collection. A Federal agency may not conduct or sponsor, and an organization (or a person) is not required to respond to a collection of information, unless it displays a currently valid OMB control number.

Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, may be sent to Secretary, Board of Governors of the Federal Reserve System, Washington, D.C. 20551 and to Office of Information and Regulatory Affairs, Office of Management and Budget, Washington, D.C. 20503.

Return original and 2 copies to the Federal Reserve Bank in whose district the branch or agency is located.
FDIC-insured branches should file one copy with the appropriate FDIC Regional Office (Supervision).

Schedule RAL—Assets and Liabilities

All schedules are to be reported in thousands of U.S. dollars. Unless otherwise indicated, report the amount outstanding as of the last calendar day of the quarter.

Dollar Amounts in Thousands	(Column A) Total Reporting Branch or Agency Including Its IBF				(Column B) IBF Only				
	RCFD	Bil	Mil	Thou	RCFN	Bil	Mil	Thou	
ASSETS									
1. Claims on Nonrelated Parties: (Excludes all claims on related depository institutions but includes claims on related nondepository institutions. See instructions for coverage and treatment of "nonrelated" and "related" institutions.)									
a. Cash and balances due from depository institutions (from Schedule A, item 6)	0010				0010				1.a.
b. U.S. Government securities:									
(1) U.S. Treasury securities	0260								1.b.(1)
(2) U.S. Government agency obligations	0371								1.b.(2)
c. Other bonds, notes, debentures, and corporate stock (including state and local securities):									
(1) Securities of foreign governments and official institutions	A003				A003				1.c.(1)
(2) Mortgage-backed securities:									
(a) Issued or guaranteed by U.S. Government agencies	C416				C416				1.c.(2)(a)
(b) Other	C417				C417				1.c.(2)(b)
(3) Other asset-backed securities	C036				C036				1.c.(3)
(4) All other	C037				C037				1.c.(4)
d. Federal funds sold and securities purchased under agreements to resell:									
(1) Federal Funds sold:									
(a) **With commercial banks in the U.S.**	C412				C412				1.d.(1)(a)
(b) **With nonbank brokers and dealers in securities**	F856				F856				1.d.(1)(b)
(c) **With others**	C413				C413				1.d.(1)(c)
(2) Securities purchased under agreements to resell:									
(a) **With commercial banks in the U.S.**	C414				C414				1.d.(2)(a)
(b) **With nonbank brokers and dealers in securities**	F857				F857				1.d.(2)(b)
(c) **With others**	C415				C415				1.d.(2)(c)
e. Loans and leases, net of unearned income (from Schedule C, item 11)	2122				2122				1.e.
f. Trading assets:									
(1) U.S. Treasury and Agency securities	C418				C418				1.f.(1)
(4) ~~(2)~~ Other trading assets	~~C440~~	XXXX			~~C440~~	XXXX			1.f.(2)(4)
g. **Not applicable**									
h. Other assets including other claims on nonrelated parties	2151				2151				1.h.
i. Total claims on nonrelated parties (sum of items 1.a through 1.h)	2171				2171				1.i.
2. Net due from related depository institutions:									
a. For the reporting branch or agency including its IBF: Net due from head office and other related depository institutions (item 4.g minus item 1.i of Column A if item 4.g is greater than item 1.i; otherwise enter -0-)	2154								2.a.
b. For the IBF of the reporting branch or agency: Net due from establishing entity, head office and other related depository institutions (item 4.g minus item 1.i of Column B if item 4.g is greater than item 1.i; otherwise enter -0-)					2154				2.b.

(2) Mortgage backed securities:
(a) Issued or guaranteed by U.S. Government agencies XXXX XXXX 1.f.(2)(a)
(b) Other XXXX XXXX 1.f.(2)(b)
(3) Other asset-backed securities XXXX XXXX 1.f.(3)

Schedule E—Deposit Liabilities and Credit Balances

NOTE: Exclude all transactions with related depository institutions.

	Total Deposit Liabilities and Credit Balances, Excluding IBF																
	Transaction Accounts								Nontransactions Accts.								
	(Column A) Total transaction accounts and credit balances (excluding IBF)				(Column B) Memo: Total demand deposits (included in Column A)				(Column C) Total nontransaction accounts (including MMDAs) (excluding IBF)				(Column D) IBF deposit liabilities*				
Dollar Amounts in Thousands	RCON	Bil	Mil	Thou	RCON	Bil	Mil	Thou	RCON	Bil	Mil	Thou	RCFN	Bil	Mil	Thou	
1. Individuals, partnerships, and corporations (include all certified and official checks):																	
a. U.S. addressees (domicile)	C040								C041				C042				1.a.
b. Non-U.S. addressees (domicile)	C043								C044				C045				1.b.
2. Commercial banks in the U.S. (including their IBFs)																	
a. U.S. branches and agencies of other foreign banks	1643								2347				1668				2.a.
b. Other commercial banks in the U.S.	1645								2348				1669				2.b.
3. Banks in foreign countries																	
a. Foreign branches of U.S. banks	1646								2367				1671				3.a.
b. Other banks in foreign countries	1647								2373				1672				3.b.
4. Foreign governments and official institutions (including foreign central banks)	1649								2377				2650				4.
5. All other deposits and credit balances	1650								2259				2261				5.
6. Not applicable.																	
7. Total deposits and credit balances (sum of Columns A, C, and D must equal Schedule RAL, item 4.a, Column A. Column D must equal Schedule RAL, item 4.a, Column B)	1653				2210				2385				RCXY 2205				7.

* Amounts in this column should exclude those IBF liabilities to be reported as "Federal funds purchased and securities sold under agreements to repurchase" or as "Other borrowed money."

Memoranda (deposits) — Dollar Amounts in Thousands	Total Reporting Branch or Agency Excluding Its IBF				
	RCON	Bil	Mil	Thou	
1. Components of total nontransaction accounts (included in item 7, Column C):					
a. Time deposits of $100,000 or more	2604				M.1.a.
b. **Individual Retirement Accounts (IRAs) and Keogh Plan accounts included in Memorandum item 1.a, "Time deposits of $100,000 or more," above**	F233				M.1.b.
c. Time ~~certificates of deposit~~ of $100,000 or more with remaining maturity of more than 12 months included in Memorandum item 1.a, "Time deposits of $100,000 or more," above	6643				M.1.c.

REPLACE WITH INSERT A

Schedule Q—Financial Assets and Liabilities Measured at Fair Value

Schedule Q is to be completed by branches and agencies that (1) have elected to account for financial instruments or servicing assets and liabilities at fair value under a fair value option or (2) have trading assets of $2 million or more in any of the four preceding calendar quarters.

	Fair Value Measurements for Assets and Liabilities under a Fair Value Option and Trading Assets and Liabilities (Included in Schedule RAL)																				
	(Column A) Total Fair Value Reported on Schedule RAL				(Column B) LESS: Amounts Netted in the Determination of Total Fair Value				(Column C) Level 1 Fair Value Measurements				(Column D) Level 2 Fair Value Measurements				(Column E) Level 3 Fair Value Measurements				
Dollar Amounts in Thousands	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	
ASSETS																					
1. **Loans and leases**	F243				F682				F690				F244				F245				1.
2. **Trading assets**	F246				F683				F691				F247				F248				2.
a. **Nontrading securities at fair value with changes in fair value reported in current earnings (included in Schedule Q, item 2, above)**	F240				F684				F692				F241				F242				2.a.
3. **All other financial assets and servicing assets**	F249				F685				F693				F250				F251				3.
LIABILITIES																					
4. **Deposits**	F252				F686				F694				F253				F254				4.
5. **Trading liabilities**	F255				F687				F695				F256				F257				5.
6. **All other financial liabilities and servicing liabilities**	F258				F688				F696				F259				F260				6.
7. **Loan commitments (not accounted for as derivatives)**	F261				F689				F697				F262				F263				7.

INSERT A

Schedule ~~RC-~~Q—Assets and Liabilities Measured at Fair Value on a Recurring Basis

Schedule ~~RC-~~Q is to be completed by ~~banks~~ branches and agencies that:

(1) Had total assets of $500 million or more as of the beginning of their fiscal year; or

(2) Had total assets of less than $500 million as of the beginning of their fiscal year and either:

(a) Have elected to report financial instruments or servicing assets and liabilities at fair value under a fair value option with changes in fair value recognized in earnings, or

(b) ~~Are required to complete Schedule RC-D, Trading Assets and Liabilities~~. have trading assets of $2 million or more in any of the four preceding calendar quarters.

Dollar Amounts in Thousands	(Column A) Total Fair Value Reported on Schedule ~~RC~~ RAL				(Column B) LESS: Amounts Netted in the Determination of Total Fair Value				(Column C) Level 1 Fair Value Measurements				(Column D) Level 2 Fair Value Measurements				(Column E) Level 3 Fair Value Measurements				
	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	
ASSETS																					
1. Available-for-sale securities	1773				G474				G475				G476				G477				1.
2. Federal funds sold and securities purchased under agreements to resell	G478				G479				G480				G481				G482				2.
3. Loans and leases held for sale	G483				G484				G485				G486				G487				3.
4. Loans and leases held for investment	G488				G489				G490				G491				G492				4.
5. Trading assets:																					
a. Derivative assets	3543				G493				G494				G495				G496				5.a.
b. Other trading assets	G497				G498				G499				G500				G501				5.b.
(1) Nontrading securities at fair value with changes in fair value reported in current earnings (included in Schedule ~~RC-~~Q, item 5.b above)	F240				F684				F692				F241				F242				5.b.(1)
6. All other assets	G391				G392				G395				G396				G804				6.
7. Total assets measured at fair value on a recurring basis (sum of items 1 through 5.b plus item 6)	G502				G503				G504				G505				G506				7.
LIABILITIES																					
8. Deposits	F252				F686				F694				F253				F254				8.
9. Federal funds purchased and securities sold under agreements to repurchase	G507				G508				G509				G510				G511				9.
10. Trading liabilities:																					
a. Derivative liabilities	3547				G512				G513				G514				G515				10.a.
b. Other trading liabilities	G516				G517				G518				G519				G520				10.b.
11. Other borrowed money	G521				G522				G523				G524				G525				11.
12. Subordinated notes and debentures	G526				G527				G528				G529				G530				12.
13. All other liabilities	G805				G806				G807				G808				G809				13.
14. Total liabilities measured at fair value on a recurring basis (sum of items 8 through 13)	G531				G532				G533				G534				G535				14.

INSERT A - CONTINUED

Schedule ~~RC~~-Q—Continued

Dollar Amounts in Thousands	(Column A) Total Fair Value Reported on Schedule ~~RC~~-RAL				(Column B) LESS: Amounts Netted in the Determination of Total Fair Value				(Column C) Level 1 Fair Value Measurements				(Column D) Level 2 Fair Value Measurements				(Column E) Level 3 Fair Value Measurements				
	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	
Memoranda																					
1. All other assets (itemize and describe amounts included in Schedule ~~RC~~-Q, item 6, that are greater than $25,000 and exceed 25% of item 6):																					
a. Mortgage servicing assets	G536				G537				G538				G539				G540				M.1.a.
b. Nontrading derivative assets	G541				G542				G543				G544				G545				M.1.b.
c. TEXT G546	G546				G547				G548				G549				G550				M.1.c.
d. TEXT G551	G551				G552				G553				G554				G555				M.1.d.
e. TEXT G556	G556				G557				G558				G559				G560				M.1.e.
f. TEXT G561	G561				G562				G563				G564				G565				M.1.f.
2. All other liabilities (itemize and describe amounts included in Schedule ~~RC~~-Q, item 13, that are greater than $25,000 and exceed 25% of item 13):																					
a. Loan commitments (not accounted for as derivatives)	F261				F689				F697				F262				F263				M.2.a.
b. Nontrading derivative liabilities	G566				G567				G568				G569				G570				M.2.b.
c. TEXT G571	G571				G572				G573				G574				G575				M.2.c.
d. TEXT G576	G576				G577				G578				G579				G580				M.2.d.
e. TEXT G581	G581				G582				G583				G584				G585				M.2.e.
f. TEXT G586	G586				G587				G588				G589				G590				M.2.f.